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dept.econ.yorku.ca/jasi/papers/memry.ps

[Financial Modeling And Option Theory With The Truncated.. - Matacz \(2000\) \(Correct\) \(1 citation\)](#)Company And Imperial College Press **Financial Modeling And Option Theory With The Truncated Levy**Email: andrew.matacz@science-finance.fr 1 2 **Financial Modeling** and Option Theory explained by Levy

www.science-finance.fr/papers/tlp.ps

[Multi-Coordination Methods For Parallel Solution Of.. - Golbon Zakeri.. \(1995\) \(Correct\) \(1 citation\)](#)and problems arising from multi-period **financial modeling**. In the case of the multicommodity network
ftp.cs.wisc.edu/math-prog/tech-reports/95-08.ps[Problem Solving Environments and the Solution of Partial.. - Robert Akers Elaine \(1997\) \(Correct\) \(1 citation\)](#)(2, 3]and computational fluid dynamics to **financial modeling** (4)In particular, our current PSE,
Kant, and S. Kostek, Automatic Synthesis of **Financial Modeling** Codes, Proceedings of the First Annual
math.unm.edu/~stanly/prints/CSandE.PS[A Parallel Scalable Infrastructure for OLAP and Data Mining - Goil, Choudhary \(1999\) \(Correct\) \(1 citation\)](#)It has been used in applications such as **financial modeling** (budgeting, planning) sales forecasting,

www.ece.nwu.edu/~sgoil/parsimony/./ideas99.ps.gz

[A Class of Shot Noise Models for Financial Applications - Samorodnitsky \(1996\) \(Correct\) \(1 citation\)](#)shot noise processes, non-Markov models, **financial models**, heavy tails, long-range dependence, regular
rules out the use of stable distributions in **financial modeling** (McCulloch [McC94]2. The tails become

ftp.orie.cornell.edu/pub/techreps/TR1146.ps.Z

[Financial Modeling in a Fast Mean-Reverting Stochastic .. - Fouque, Papanicolaou, ... \(1998\) \(Correct\)](#)

(1 citation)

Financial Modeling in a Fast Mean-Reverting StochasticFouque, G. Papanicolaou, and K.R. Sircar. **Financial modeling** in a fast mean-reverting stochastic
www4.ncsu.edu/~fouque/Publi/columbia.ps.gz[Automatic Synthesis of Financial Modeling Codes - Randall, Kant, Kostek \(1996\) \(Correct\) \(1 citation\)](#)Automatic Synthesis of **Financial Modeling** Codes Curt Randall and Elaine KantYet, currently scientific and **financial modeling** software is quite costly. Why is this so?

www.sig.net/~scicomp/paper2.ps

[Intelligent Market-Making in Artificial Financial - Markets Computer Science \(Correct\)](#)communities, while the approach towards **modeling financial markets** and market-making presented here is
research in artificial markets centers on **modeling financial markets** from the bottom up as structures

www.ai.mit.edu/projects/cbcl/publications/theses/thesis-masters-das.pdf

[A Class of Shot Noise Models for Financial Applications Yz - Gennady Samorodnitsky.. \(Correct\)](#)shot noise processes, non-Markov models, **financial models**, heavy tails, long-range dependence, regular
rules out the use of stable distributions in **financial modeling** (McCulloch [McC94]2. The tails become

ftp.orie.cornell.edu/pub/techreps/TR1146.ps

[Convergence of a Discretization Scheme for Jump-Diusion - Processes With.. \(Correct\)](#)6 and proved in Section 7. 2 Jumps in **Financial Modeling** Among the earliest investigations of
M.and Rutkowski, M.Martingale Methods in **Financial Modeling**, Springer, New York, 1997)17] Platen,
www-1.gsb.columbia.edu/faculty/pglasserman/Other/glasserman_merener.pdf

Jarrow R A 1999 In Honor of the Nobel Laureates Robert C.. - Lando Modeling Bonds [\(Correct\)](#)
M, Rutkowski M 1997 Martingale Methods in **Financial Modeling**. Springer-Verlag, Berlin Rogers L C G, faculty.fuqua.duke.edu/~charvey/Research/Chapters/C20_Asset_pricing_in.pdf

Unknown - Xy Phw Eqw [\(Correct\)](#)

On the whole, despite recent advances in the **financial modeling** of risks and incipient research in the area and M. Rutkowski, 1997, Martingale Methods in **Financial Modelling**. Springer-Verlag. 30] Neftci, S.2000, www.ecb.int/pub/wp/ecbwp209.pdf

Tail Behavior of Shot Noise Processes - Cornell Universi Ty [\(Correct\)](#)

and possible applications of the latter to **financial modeling**. 1 Introduction A shot noise process is a phrases: Shot noise processes, heavy tails, **financial models**. z Research supported by the NSF grant ftp.orie.cornell.edu/pub/techreps/TR1173.ps

Research Department Staff Report 289 - March Financial Collapse [\(Correct\)](#)

[2000] for a detailed discussion of **modeling** financial crises in open economies. were observed www.minneapolisfed.org/research/sr/sr289.ps

Financial Crises as Herds: Overturning the Critiques - Chari, Kehoe (2003) [\(Correct\)](#)

critique and the price critique. In **modeling** financial crises it seems undesirable to abstract www.minneapolisfed.org/research/sr/sr316.ps

Automatic Search for Performance Problems in Parallel.. - Fahringer, Seragiotto, ... (2002) [\(Correct\)](#)

of detail. We present an experiment with a **financial modeling** application to demonstrate the usefulness generator in Section 5. Results for a **financial modeling** application are presented in Section 6. ftp.par.univie.ac.at/projects/aurora/reports/auroratr2002-26.ps.gz

CED Model for Asset Returns and Fractal Market Hypothesis - Rachev (1990) [\(Correct\)](#)

Science Ltd. All rights reserved. Keywords-**Financial modeling**, Asset returns, Fractal market hypothesis, used to describe large classes of well-known **financial models**. The cut-off in the return excess equation this more general probabilistic approach to **modeling** financial market data does not seem to have been www.im.pwr.wroc.pl/~hugo/publ/RachevAWeronRWeron99_MCM.pdf

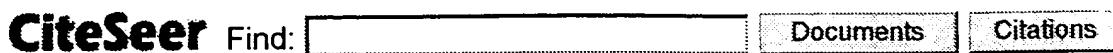
Working paper 05-01, Department of Industrial Economics and - Technology Management Ntnu [\(Correct\)](#)

and Control, this version: June 2002. **Modeling** financial reinsurance in the casualty insurance www.iot.ntnu.no/~fleten/publ/fw/jedc.pdf

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Max-Stable Process Estimation and Dynamic **Financial Modeling** by Zhengjun Zhang A dissertation submitted
Max-Stable Process Estimation and Dynamic **Financial Modeling**. Under the direction of Professor Richard
data modeling In this section we will **model financial** time series data as M4 processes. Stock
www.stat.unc.edu/postscript/rs/zjz3.pdf

[Intelligent Market-Making in Artificial Financial Markets - Das \(2003\)](#) (Correct)

communities, while the approach towards **modeling financial** markets and market-making presented here is
research in artificial markets centers on **modeling financial** markets from the bottom up as structures
publications.ai.mit.edu/ai-publications/2003/AITR-2003-005.ps

[A Structure for General and Specific Market Risk - Platen, Stahl](#) (Correct)

risk, specific market risk, Value at Risk, **financial modeling**, benchmark model, growth optimal
www.business.uts.edu.au/finance/qfr/rp91.pdf

[Entropia: Architecture and Performance of an.. - Chien, Calder.. \(2003\)](#) (Correct)

in data mining, molecular interaction, **financial modeling**, etc. These systems have come to be called
www-cse.ucsd.edu/~calder/papers/JPDC-Entropia.pdf

[Meta-Learning Evolutionary Artificial Neural Networks - Abraham](#) (Correct)

[79]control problems [3] 5[**financial modeling** [67] etc. Even though artificial neural
www.cs.okstate.edu/~aa/mleann.pdf

[On Using ZENTURIO for Performance and Parameter.. - Prodan, Fahringer.. \(2003\)](#) (Correct)

simulation, a fast fourier transform, and a **financial modeling** application. Experiments have been
www.par.univie.ac.at/project/zenturio/papers/pdp2003.pdf

[Modeling of Brokers' Behavior in Financial Markets - Streltchenko \(2000\)](#) (Correct)

is only interested in buying fuel)3 1.3 **Financial Modeling** and Online Algorithms Computer modeling of
www.cs.umbc.edu/~streltch/download-files/Proposal.ps

[Honest Confidence Intervals for the Error Variance In regression - Foster, Stine \(1998\)](#) (Correct)

predictors than observations are common in **financial modeling** as illustrated below, but also occur in the
www-stat.wharton.upenn.edu/~bob/research/honest2.pdf

[Benchmark Model with Intensity Based Jumps - Platen \(2002\)](#) (Correct)

risk neutral measure, freedom is gained for **financial modeling**. Benchmarked fair price processes are
www.business.uts.edu.au/finance/qfr/rp81.pdf

[Throughput Analysis of a Broadband Multimedia Satellite.. - Jaime Prieto Jr](#) (Correct)

design process involves Demand, Design and **Financial modeling**. The main Design challenge is to balance
oyu-unix2.ece.uic.edu/opnet99/papers/132_JamiePrieto.pdf

[Bibliography for Suitability of Conceptual Graphs in Strategic.. - Polovina \(1993\)](#) (Correct)

(1992) Logic Programming as a Paradigm for **Financial Modeling**: A Comment,MIS Quarterly, March, 1-3.
(1989) Logic Programming as a Paradigm for **Financial Modeling**,MIS Quarterly, March, 65-81. Minch,
www.cs.herts.ac.uk/~comqsmp/PhD/bib.pdf

[Constrained Formulations and Algorithms for Stock-Price.. - Wah, Qian \(2002\)](#) (Correct)

be used. These models are not effective for **modeling financial** time series because the nonlinear functions
manip.crhc.uiuc.edu/~wah/Wah/papers/Dirs/C139/C139.ps.gz

A Cooperative Game Theory Approach to Transmission Planning in.. - Contreras (1997) (Correct)
1953. 29] Varian, H. editor, **Economic and Financial Modeling** with Mathematica Telos, Springer-Verlag,
www.uclm.es/area/gsee/JavierC/tesis/thesis_JC.pdf

A Framework for Understanding Decision Support Systems.. - David Arnott School (Correct)
be supported either by a spreadsheet or a **financial modeling** package. DSS based on each technology may
over time move to one focused on complex **financial modeling**. Another way of viewing DSS evolution is to
www.sims.monash.edu.au/staff/darnott/evframe.pdf

Java Communications for Large-Scale Parallel Computing - Getov, Philippsen (Correct)
materials science, weather prediction, **financial modeling**, and data mining. However, system
www.ipd.ira.uka.de/~phlipp/mypapers/scicomp-getov.ps.gz

Design of High Performance Financial Modeling Environment - Bunnin, Guo, Ren, Darlington (2000) (Correct)
Design of High Performance **Financial Modeling** Environment F.O.Bunnin*Y.Guo, Y.Ren,
for which parallel machines are ideal. 1.1 **Financial Modeling** and Parallel Programming The nancial
hpc.doc.ic.ac.uk/~fob1//dhpfme6.ps

BYY Harmony Learning, Independent State Space, and Generalized APT.. - Xu (2001) (Correct)
BYY system, data-smoothing, factor analysis, **financial modeling**, finite sample size, harmony learning,
www.cs.cuhk.hk/~lxu/papers/XuIEENN07.pdf

A Computing Framework for Integrating Interactive.. - Cheng, Fox, Lin, Haupt (1996) (Correct)
drawn from our industrial projects in **financial modeling**, computational electromagnetics, and
applications in the areas of **financial modeling** [16,19]computational
www.npac.syr.edu/users/thlin/Paper/c365.ps.gz

Shot Noise on Cluster Processes with Cluster Marks, and.. - Ramirez-Perez, Serfling (2001) (Correct)
Heavy tails Equilibrium behavior **Financial modeling**. 1 Introduction A shot noise model is
www.utdallas.edu/~serfling/aap01.ps

A Dataflow-Based Software Integration Model in Parallel and.. - Cheng (1996) (Correct)
system. Three applications in earth science, **financial modeling**, and computational electromagnetics are
of an AVS testbed in two case studies in **financial modeling** and computational electromagnetics
www.npac.syr.edu/users/gcheng/homepage/thesis/thesis.ps.Z

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[Measuring DAX Market Risk: A Neural Network Volatility.. - Bartlmae, Rauscher \(2000\)](#) (Correct)
the use of these models proved fruitful in **modeling financial** returns. While Zangari and Venkatamaran
gloriamundi.org/var/pub/bartlmae_rauscher.pdf

[The Intel - Random Number Generator](#) (Correct)

and Testing: Complex scientific and **financial models** use random numbers for simulation. Many
lotteries, certain scientific and **financial modeling** techniques, and computer security
download.intel.com/design/security/rng/techbrief.pdf

[Learning Be Unpredictable: Experimental Study - Mukherji David Runkle](#) (Correct)

have shown mixed strategies optimal example, **modeling financial** audits (Border Sobel Mookherjee 1989) and
www.mpls.frb.org/research/qr/qr2422.ps

[Asset and Liability management: Recent Advances - Rachev, Tokat \(2000\)](#) (Correct)

Description of Stable Distributions 1.11. **Financial Modeling** and Estimation 1.11.1. Maximum Likelihood
#**Financial modeling** frequently involves information on past
econ.ucsb.edu/papers/wp1-00.pdf

[Hostile Takeovers: A Multivariate Analysis - Daigler, Wahrburg](#) (Correct)

www.fiu.edu/~daiglerr/pdf/hostile_takeovers.pdf

[Design Space Approach to Advanced Filter Design - Lutovac, Tasic, Evans \(1997\)](#) (Correct)

television, radio modems, seismic modeling, **financial modeling**, weather modeling. A digital filter takes
definition television, radio modems, seismic modeling, **financial modeling**, weather modeling. A digital
www.iritel.bg.ac.yu/users/lutovac/www/tels97lt.ps

[An Empirical Analysis of Affine Term Structure Models.. - Driessen, Melenberg.. \(1999\)](#) (Correct)

An Empirical Analysis of Affine Term Structure **Models** in Markets with Transaction Costs Joost Driessen,
www.hkkk.fi/efa99/papers/515.pdf

[Review of "Financial Modeling." By SIMON BENNINGA. Cambridge, MA: .. - Taggart](#) (Correct)

Review Of "financial Modeling." By Simon Benninga. Cambridge, Ma: The Mit
finance.wharton.upenn.edu/~benninga/mit/jfreview.pdf

[Resampling in Neural Network with Application to.. - Kim, Pan, Wirjanto \(1999\)](#) (Correct)

www.uoguelph.ca/~pkim./papers/kpw00.ps.Z

[Asymptotic Nonequivalence of ARCH Models and Diffusions - Wang \(2000\)](#) (Correct)

Asymptotic Nonequivalence of ARCH **Models** and Diffusions Yazhen Wang
merlot.stat.uconn.edu/~pwang/dept/2000/..../..//techreports/tr9902.ps

[Intraday Return Volatility Process: Evidence from NASDAQ Stocks - Rahman, Ang \(2000\)](#) (Correct)

methodology has been used extensively in **modeling financial** time series in general, and stock returns
www.ntu.edu.sg/nbs/crefs/working_papers/wp2000-11.pdf

[Stochastic Volatility and Epsilon-Martingale Decomposition - Fouque, Papanicolaou, Sircar](#) (Correct)

with additional mixing properties. From a **financial modeling** perspective, mean-reverting refers to a
www4.ncsu.edu/~fouque/Public/fps_konstanz.ps.gz

[Modeling Financial Data Using Clustering and Tree-Based.. - Fei Chen Stephen](#) (Correct)

seeks to investigate these two approaches to **financial modeling** and demonstrate their respective strengths
Modeling financial data using clustering and tree-based

clustering and tree-based approaches to **modeling financial data**, and demonstrates that understanding
www.stern.nyu.edu/~fchen/papers/ICDM98.ps.gz

Time and Money: A Case Study in Systematic.. - Michaylov.. (1995) (Correct)
in developing a substantial CLP program, a **financial modeling** package in CLP(R)using an extended method
The application domain will be basic **financial modeling**. We develop a core set of simple programs
[ftp.cis.ohio-state.edu/pub/tech-report/1995/TR24.ps.gz](ftp://cis.ohio-state.edu/pub/tech-report/1995/TR24.ps.gz)

Dynamic Paired Comparison Models with Stochastic Variances - Glickman (Correct)
have recently been developed and applied to **modeling financial data**, but can be seen to have applicability
Uhlig, 1997) developed in the context of **modeling financial** time series data. Our model involves
[math.bu.edu/INDIVIDUAL/mg/papers/dpcmsv.ps](http://math.bu.EDU/INDIVIDUAL/mg/papers/dpcmsv.ps)

Bolshoi - A Modeling Spreadsheet (Improving Usability of.. - Cheng, al. (Correct)
Spreadsheet programs are very popular **financial modeling** tools because they allow users to juggle
ftp.cs.umd.edu/pub/papers/papers/ncstrl.umcp/CS-TR-4110/CS-TR-4110.ps.Z

A Symbolic Dynamics Approach to Volatility Prediction - Tino, Schittenkopf.. (1999) (Correct)
many applications of symbolic methods to **modeling financial** time series. Papageorgiou built predictive
augenblix.wu-wien.ac.at/am/Download/cf99.ps

A Survey of TES Modeling Applications - Melamed, Hill (1995) (Correct)
of compressed video and fault arrivals, **financial modeling** and texture generation. These examples
markets. There are two main uses for **financial models**. The first is short-term forecasting to
rutcor.rutgers.edu/~melamed/papers/app.ps

The Use of Parsimonious Neural Networks for Forecasting Financial.. - And (Correct)
been made of artificial neural networks for **modeling financial** time series both in the academic literature
www.bsu.edu/classes/sexton/contest.pdf

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ana.mathstat.uoguelph.ca./papers/nnfx00.ps[An Infrastructure for Scalable Parallel Multidimensional Analysis - Sanjay Goil](#) (Correct)OLAP has been used in applications such as **financial modeling** (budgeting, planning)sales forecasting,
www.ece.nwu.edu/~sgoil/parsimony./ssdbm99.ps.gz[Patterns For Developing Successful Object-Oriented Frameworks - Joseph Yoder](#) (Correct)system that was developed and deployed was a **Financial Modeling** framework [Yoder 1997] that generated
was undertaken during the development of the **Financial Modeling** Framework. Framework development was an
www-cat.ncsa.uiuc.edu/~yoder/papers/oopsla97/ooframewks.ps[Alpha AXP Workstation Family Performance Brief - DEC OSF/1 AXP - Dec Model](#) (Correct)of choice for running applications such as **financial modeling**, structural analysis, and electrical
ftp.math.utah.edu/pub/dec-alpha/axp-workstation-performance.ps.gz[An Interactive Remote Visualization Environment for an .. - Cheng, Lu, Fox.. \(1993\)](#) (Correct)of a remote visualization environment for a **financial modeling** application was developed. This model can
An Interactive Visualization Environment for **Financial Modeling** on Heterogeneous Computing Systems, Proc.
ftp.npac.syr.edu/pub/docs/sccs/papers/ps/0550/sccs-0573.ps.Z[A Symbolic Dynamics Approach to Volatility Prediction - Tino, Schittenkopf.. \(1999\)](#) (Correct)many applications of symbolic methods to **modeling financial** time series. Papageorgiou built predictive
olymp.wu-wien.ac.at/am/cf99.ps[An Object-Oriented Architecture for Decision Support Systems - Karin Becker](#) (Correct)(MMS)DSS generators, such as spreadsheets, **financial modeling** languages, MS/OR packages, etc. are
www.inf.pucrs.br/~kbecker/artigos/clei96.ps[Embedding Technical Analysis into Neural Network Based.. - Chenoweth, Obradovic..](#) (Correct)few years have seen such new approaches to **financial modeling** by both researchers in financial service
509 335-3818 1. Introduction The attempts to **model financial** markets phenomena in order to predict future
ftp.eecs.wsu.edu/pub/papers/obradovic/chenoweth.technical.ps[Deductive Databases - Where to Now? - Liu \(1996\)](#) (Correct)of application domains, including scientific **modeling**, **financial** analysis, decision support, language
www.cs.uregina.ca/~mliu/papers/ddb-JIIS.ps[A Computing Framework for Integrating Interactive.. - Cheng, Fox, Lin, Haupt \(1996\)](#) (Correct)are drawn from our industry projects in **financial modeling**, computational electromagnetics and
applications in the areas of **financial modeling**[14, 17]computational electromagnetics[15]
www.npac.syr.edu/users/gcheng/AVS/cpande.ps[NP-Complete - April Volume](#) (Correct)Street, people who do highly sophisticated **financial modeling** are called "rocket scientists"Volume 3,
www.mcs.newpaltz.edu/np-complete/s96.ps[CATERPILLAR: A FrameWork for Building Financial Models - Yoder \(1997\)](#) (Correct)A FrameWork for Building **Financial Models** Copyright 1997, Joseph W. Yoder Email:1 2. **Financial Model**www-cat.ncsa.uiuc.edu/~yoder/papers/..//financial_framework/finmod.ps

CED Model for Asset Returns and Fractal Market Hypothesis - Rachev, Weron, Weron (Correct)
Pareto distributions is established. **Financial modeling** asset returns fractal market hypothesis used to describe large classes of well-known **financial models**. The cut-off in the return excess eq.2) this more general probabilistic approach to **modeling financial** market data does not seem to have been www.im.pwr.wroc.pl/~hugo/rww-ucsb96.ps

An Object-Oriented Frameworks-based Architecture for Decision .. - Becker, Bodart (1996) (Correct)
DSS generators [47]such as spreadsheets, **financial modeling** languages, MS/OR packages, etc. are www.inf.pucrs.br/~kbecker/artigos/eclie98.ps

Stochastic-Programming Models for Portfolio Optimization .. - McKendall, Zenios.. (1993) (Correct)
generated by this research. Hermes Lab for **Financial Modeling** and Simulation Operations and Information This background assumes experience in **financial modeling** as a medium for problem solving (see [4, www.cis.upenn.edu/~mcken/pub/mbs.ps.gz

Tail Behavior of Shot Noise Processes - Samorodnitsky (Correct)
and possible applications of the latter to **financial modeling**. 1 Introduction A shot noise process is a phrases: Shot noise processes, heavy tails, **financial models**. z Research supported by the NSF grant ftp.orie.cornell.edu/pub/techreps/TR1173.ps.Z

VGDS: An Object-Oriented Framework for Distributed Scientific.. - Jan-Jan Wu (Correct)
algebra nonadaptive multigrid parallel **financial modeling** Adaptive multigrid methods Application www.ima.umn.edu/preprints/AUG97/1500.ps

A Note On Viscous Splitting Of Degenerate Convection-Diffusion .. - Steinar Evje (1997) (Correct)
turbulence [10]via traffic flow [48] and **financial modeling** [8]to two phase flow in porous media www.ima.umn.edu/preprints/JUNE1997/1490.ps

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[Project Synopsis: Evaluating STRIP - Brad Adelberg](#) (Correct)without getting lost in the details of **financial modeling**. Still, we feel that the application model
www.cs.nwu.edu/~adelberg/papers/evaluating-strip.ps[An Interactive Visualization Environment for Financial.. - Cheng, Mills, Fox \(1993\)](#) (Correct)An Interactive Visualization Environment for **Financial Modeling** on Heterogeneous Computing Systems Gang
yz Kim Mills z Geoffrey Fox yz Abstract **Financial modeling** represents a promising industry application
<ftp://npac.syr.edu/pub/docs/sccs/papers/ps/0400/sccs-0403.ps.Z>[Time and Money: A Case Study in Systematic.. - Michaylov..](#) (Correct)The application domain will be basic **financial modeling**. We develop a core set of simple programs
In this abstract, we outline our approach to **financial modeling** in CLP(R) and to constructing the programs.
www.cs.usask.ca/projects/envlop/WLPE/7WLPE/proceedings/michaylov.ps.gz[Testing for ARCH in the Presence of Additive Outliers - van Dijk, Franses, al. \(1996\)](#) (Correct)In this paper, we focus on the first step in **modeling financial** time series, by considering the sensitivity
www.eur.nl/few/ei/papers/..../pub/ei9659.ps[Do We Often Find ARCH Because Of Neglected Outliers? - Franses, van Dijk](#) (Correct)implications of our findings for empirical **financial modeling**. Keywords: Generalized AutoRegressive
Our conclusion has serious implications for **financial modeling**, especially in the areas of option
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